

Index

- Aggregation operator, 32
 - 1-Lipschitz, 33
 - 2-increasing, 51
 - Choquet integral-based, 54
 - dual of, 33
 - generalized composition of, 113
 - greatest, 33
 - kernel, 33
 - modular, 54
 - ordinal sum of, 57
 - p-stable, 33
 - smallest, 33
- Annihilator, 7
- Binary operation, 7
 - associative, 7
 - commutative, 7
 - power of, 7
 - transpose, 7
- Concordance order, 16
- Copula, 12
 - absolutely continuous, 15
 - Archimax family, 25
 - Archimedean, 30
 - additive generator of, 24
 - multiplicative generator of, 24
 - Bertino family, 23
 - bivariate extreme value, 21
 - composition of, 110
 - Cuadras-Augé family, 21
 - density of, 16
 - diagonal, 23
 - diagonal section of, 23
 - Farlie-Gumbel-Morgenstern family, 21
 - Fréchet family, 20
 - generalized Archimedean, 91
 - generalized composition of, 121
 - linear transformation of, 130
 - Marshall-Olkin family, 21
 - MT family, 81
 - multivariate, 29
 - multivariate Archimedean, 30
 - normal, 21
 - ordinal sum of, 22
 - Plackett family, 140
 - PQD family, 69
 - probability mass of, 15
 - Schur-concave, 135
 - singular, 15
 - support of, 15
 - survival, 19
 - transformation of, 128
- Directionally convex, 103
- Distribution function, 11
 - composition of, 101
 - induced pointwise, 101
 - margin of, 11
 - survival, 12
- Fréchet class, 12
- Fréchet-Hoeffding bounds, 14
- Function
 - convex, 2
 - Jensen-convex, 2
 - pseudo-inverse of, 3

- Schur-convex, 6
- star-shaped, 71
- Fuzzy measure, 49
 - supermodular, 49
- Gini's measure of association, 29
- Idempotent, 7
- Kendall's tau, 28
- Lattice, 2
 - complete, 2
- Left corner set decreasing, 27
- Left tail decreasing, 26
- Majorization Ordering, 4
 - weak, 5
- Medial correlation coefficient, 29
- n-increasing, 11
- Neutral element, 7
- Ordinal sum, 9
- P-increasing, 102
- Positively quadrant dependent, 25
- Quasi-arithmetic mean, 53
- Quasi-copula, 31
 - generalized composition of, 118
 - proper, 31
- Random variable
 - exchangeable, 19
 - jointly symmetric, 19
 - radially symmetric, 19
- Root set, 46
- Section
 - diagonal, 7
 - horizontal, 7
 - vertical, 7
- Semicopula, 36
 - 1-internal, 46
 - extremal, 45
 - frame, 39
 - generalized composition of, 115
 - global, 48
 - harmonic, 41
 - multivariate, 47
 - transformation of, 126
- Shuffle of Min, 22
- Sklar's Theorem, 17
- Spearman's footrule coefficient, 29
- Spearman's rho, 29
- Stochastically increasing, 26
- Tail dependence, 27
- Triangular norm, 7
 - Archimedean, 10
 - Mayor-Torrens family, 9
 - nilpotent, 127
 - ordinal sum of, 9
 - representation, 10
 - Schur-concave, 142
 - strict, 127
 - Yager family, 8
- Upper tail dependence, 27